

## BBVA RMBS 3 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

#### Situación de impagados: Clasificación por Primera Cuota Vencida y no Pagada / Current delinquency: Classification by First Overdue Instalment

Activos / Assets: Préstamos hipotecarios vivienda (CTHs) / Residential mortgage loans

Fecha / Date: 31/12/2013

Divisa / Currency: EUR

| Antigüedad<br>Aging                                      | Deuda Vencida<br>Overdue Debt |                     |                       |                   |                     |               | Deuda Pendiente de Vencer<br>Outstanding Debt |               |                | Deuda total<br>Total Debt |               |                           | Garantía<br>Security  | % Deuda/Tasación<br>% Loan to Value |                    |
|----------------------------------------------------------|-------------------------------|---------------------|-----------------------|-------------------|---------------------|---------------|-----------------------------------------------|---------------|----------------|---------------------------|---------------|---------------------------|-----------------------|-------------------------------------|--------------------|
|                                                          | Num.                          | Principal           | Intereses<br>Interest | Otros<br>Other    | Total               | %             | Principal                                     | %             | Otros<br>Other | Principal                 | %             | Deuda total<br>Total Debt | V. Tasación<br>Value  | s/Principal<br>o/Principal          | s/Total<br>o/Total |
| <b>Impagados / Delinquencies</b>                         |                               |                     |                       |                   |                     |               |                                               |               |                |                           |               |                           |                       |                                     |                    |
| De > 0 a ≤ 1 Mes<br>Up to 1 month                        | 1.478                         | 657.423,53          | 315.793,09            | 6.160,78          | 979.377,40          | 10,04         | 223.216.455,89                                | 64,24         | 0,00           | 223.873.879,42            | 63,62         | 224.195.833,29            | 291.057.453,77        | 76,9174                             | 77,0280            |
| De > 1 a ≤ 2 Meses<br>from > 1 to ≤ 2 months             | 228                           | 234.001,14          | 127.913,44            | 5.312,05          | 367.226,63          | 3,77          | 37.197.455,11                                 | 10,70         | 0,00           | 37.431.456,25             | 10,64         | 37.564.681,74             | 47.766.889,57         | 78,3628                             | 78,6417            |
| De > 2 a ≤ 3 Meses<br>from > 2 to ≤ 3 months             | 61                            | 114.890,00          | 38.469,74             | 410,44            | 153.770,18          | 1,58          | 9.267.367,09                                  | 2,67          | 0,00           | 9.382.257,09              | 2,67          | 9.421.137,27              | 12.110.145,00         | 77,4744                             | 77,7954            |
| De > 3 a ≤ 6 Meses<br>from > 3 to ≤ 6 months             | 75                            | 160.843,65          | 95.026,42             | 18.365,78         | 274.235,85          | 2,81          | 12.465.858,30                                 | 3,59          | 0,00           | 12.626.701,95             | 3,59          | 12.740.094,15             | 15.437.735,18         | 81,7912                             | 82,5257            |
| De > 6 a < 12 Meses<br>from > 6 to < 12 months           | 83                            | 276.001,43          | 209.343,15            | 67.559,65         | 552.904,23          | 5,67          | 12.591.781,95                                 | 3,62          | 0,00           | 12.867.783,38             | 3,66          | 13.144.686,18             | 16.563.199,46         | 77,6890                             | 79,3608            |
| De ≥ 12 a < 18 Meses<br>from ≥ 12 to < 18 months         | 88                            | 483.299,87          | 431.028,83            | 112.342,02        | 1.026.670,72        | 10,53         | 14.166.447,47                                 | 4,08          | 0,00           | 14.649.747,34             | 4,16          | 15.193.118,19             | 19.037.713,59         | 76,9512                             | 79,8054            |
| De ≥ 18 a < 24 Meses<br>from ≥ 18 to < 24 months         | 79                            | 591.662,04          | 611.608,61            | 146.567,60        | 1.349.838,25        | 13,84         | 12.842.848,88                                 | 3,70          | 0,00           | 13.434.510,92             | 3,82          | 14.192.687,13             | 17.054.168,52         | 78,7755                             | 83,2212            |
| De ≥ 2 Años<br>from ≥ 2 years                            | 162                           | 1.904.681,89        | 2.807.568,35          | 333.939,18        | 5.046.189,42        | 51,75         | 25.733.391,90                                 | 7,41          | 0,00           | 27.638.073,79             | 7,85          | 30.779.581,32             | 34.630.774,03         | 79,8078                             | 88,8793            |
| <b>Subtotal :</b>                                        | <b>2.254</b>                  | <b>4.422.803,55</b> | <b>4.636.751,63</b>   | <b>690.657,50</b> | <b>9.750.212,68</b> | <b>100,00</b> | <b>347.481.606,59</b>                         | <b>100,00</b> | <b>0,00</b>    | <b>351.904.410,14</b>     | <b>100,00</b> | <b>357.231.819,27</b>     | <b>453.658.079,12</b> | <b>77,5704</b>                      | <b>78,7447</b>     |
| <b>Dudosos (subjettivos) / Doubt debts (subjectives)</b> |                               |                     |                       |                   |                     |               |                                               |               |                |                           |               |                           |                       |                                     |                    |
|                                                          | 0                             | 0,00                | 0,00                  | 0,00              | 0,00                | 0,00          | 0,00                                          | 0,00          | 0,00           | 0,00                      | 0,00          | 0,00                      | 0,00                  | 0,0000                              | 0,0000             |
| <b>Subtotal :</b>                                        | <b>0</b>                      | <b>0,00</b>         | <b>0,00</b>           | <b>0,00</b>       | <b>0,00</b>         | <b>0,00</b>   | <b>0,00</b>                                   | <b>0,00</b>   | <b>0,00</b>    | <b>0,00</b>               | <b>0,00</b>   | <b>0,00</b>               | <b>0,00</b>           | <b>0,0000</b>                       | <b>0,0000</b>      |
| <b>Total :</b>                                           | <b>2.254</b>                  | <b>4.422.803,55</b> | <b>4.636.751,63</b>   | <b>690.657,50</b> | <b>9.750.212,68</b> |               | <b>347.481.606,59</b>                         |               | <b>0,00</b>    | <b>351.904.410,14</b>     |               | <b>357.231.819,27</b>     | <b>453.658.079,12</b> | <b>77,5704</b>                      | <b>78,7447</b>     |